

# MSCI Mexico Select Risk Weighted Index (MXN)

The **MSCI Mexico Select Risk Weighted Index** is based on a traditional market cap weighted parent index, the MSCI Mexico Index, which includes Mexican large and mid cap stocks excluding REITs. Constructed using a simple, but effective and transparent process, the MSCI Mexico Select Risk Weighted Index reweights each security of the parent index (excluding REITs) so that stocks with lower risk are given higher index weights. The index seeks to emphasize stocks with lower historical return variance and tends to have a bias towards lower size and lower risk stocks.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (MXN) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Mexico Select Risk Weighted	MSCI Mexico
2025	23.80	35.71
2024	-9.21	-10.16
2023	23.92	22.99
2022	3.12	-6.34
2021	20.31	26.23
2020	0.18	3.81
2019	1.33	7.18
2018	-11.49	-14.74
2017	4.26	10.42
2016	6.24	8.57
2015	9.30	0.49
2014	1.29	2.15
2013	2.70	1.07
2012	34.66	20.09

## INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

	ANNUALIZED							
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 31, 2007
MSCI Mexico Select Risk Weighted	3.12	5.91	23.52	3.12	8.76	13.26	5.69	8.44
MSCI Mexico	5.79	9.10	39.40	5.79	12.01	14.05	7.69	7.01

## FUNDAMENTALS (JAN 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Mexico Select Risk Weighted	3.57	14.72	13.25	2.66
MSCI Mexico	3.81	15.86	13.24	2.37

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2007 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Mexico Select Risk Weighted	0.93	5.10	20.87	12.92	14.69	14.89	46.92	2008-05-30–2009-03-09
MSCI Mexico	1.00	0.00	3.46	12.76	16.13	15.92	48.49	2008-04-21–2008-10-27

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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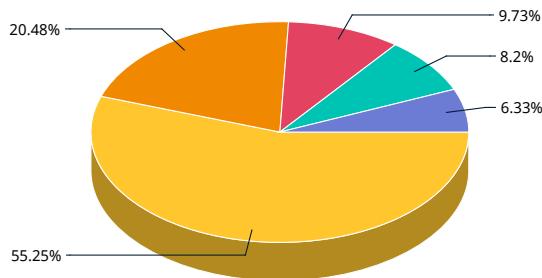
### INDEX CHARACTERISTICS

	MSCI Mexico Select Risk Weighted	MSCI Mexico
<b>Number of Constituents</b>	20	22
<b>Weight (%)</b>		
Largest	8.02	16.05
Smallest	1.75	1.07
Average	5.00	4.55
Median	4.77	2.41

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ARCA CONTINENTAL	8.02	2.70	Cons Staples
KIMBERLY-CLARK MEXICO A	7.76	1.53	Cons Staples
FEMSA UNIT UBD	7.05	8.33	Cons Staples
PROMOTORA Y OPER DE INFR	6.99	1.38	Industrials
COCA-COLA FEMSA UBL	6.92	2.55	Cons Staples
GRUMA B	6.64	1.31	Cons Staples
AMERICA MOVIL B	6.33	8.68	Comm Svcs
GRUPO FIN BANORTE O	5.32	13.29	Financials
GRUPO BIMBO A	4.88	2.10	Cons Staples
GRUPO COMERCIAL CHEDRA B	4.79	1.07	Cons Staples
Total	64.70	42.93	

### SECTOR WEIGHTS



- Consumer Staples 55.25%
- Industrials 20.48%
- Financials 9.73%
- Materials 8.2%
- Communication Services 6.33%

The MSCI Mexico Select Risk Weighted Index was launched on May 14, 2014. Data prior to the launch date is back-tested (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

## ABOUT MSCI

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